

Adventures in Algebraic Path Problems with applications to Internet routing SBRC Tutorial May 2019, Gramado, Brazil

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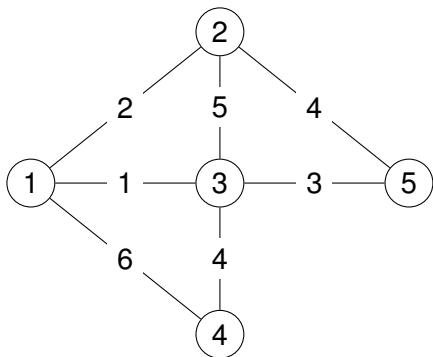
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The Plan

- Part I : Classical Semiring-based path finding
- Part II : Drop distributivity. Show that Dijkstra's algorithm computes local optima (Sobrinho & Griffin 2010)

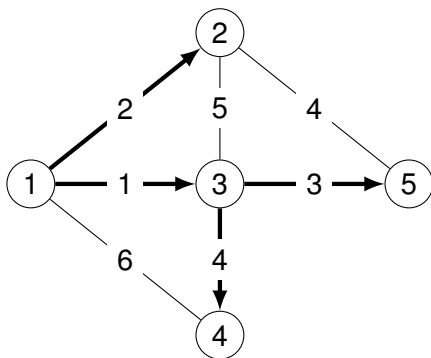
Shortest paths example, $sp = (\mathbb{N}^\infty, \min, +, \infty, 0)$



The adjacency matrix

$$\mathbf{A} = \begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 & 5 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{matrix} & \begin{bmatrix} \infty & 2 & 1 & 6 & \infty \\ 2 & \infty & 5 & \infty & 4 \\ 1 & 5 & \infty & 4 & 3 \\ 6 & \infty & 4 & \infty & \infty \\ \infty & 4 & 3 & \infty & \infty \end{bmatrix} \end{matrix}$$

Shortest paths solution



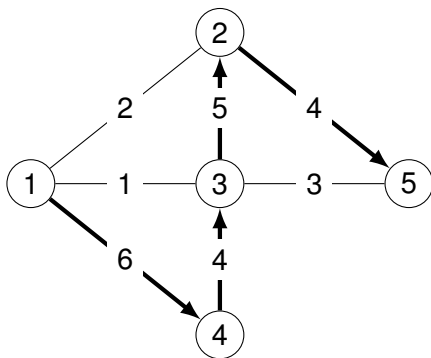
$$\mathbf{A}^* = \begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 & 5 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{matrix} & \begin{bmatrix} 0 & 2 & 1 & 5 & 4 \\ 2 & 0 & 3 & 7 & 4 \\ 1 & 3 & 0 & 4 & 3 \\ 5 & 7 & 4 & 0 & 7 \\ 4 & 4 & 3 & 7 & 0 \end{bmatrix} \end{matrix}$$

solves this **global optimality** problem:

$$\mathbf{A}^*(i, j) = \min_{p \in \pi(i, j)} w(p),$$

where $\pi(i, j)$ is the set of all paths from i to j .

Widest paths example, $\text{bw} = (\mathbb{N}^\infty, \max, \min, 0, \infty)$



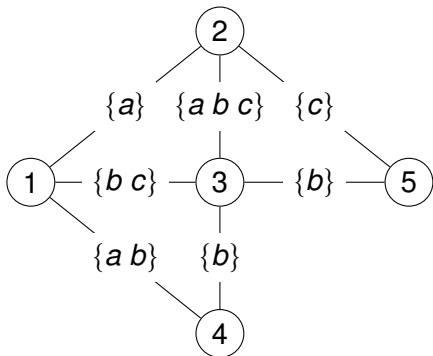
$$\mathbf{A}^* = \begin{matrix} & \begin{matrix} 1 & 2 & 3 & 4 & 5 \end{matrix} \\ \begin{matrix} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{matrix} & \begin{bmatrix} \infty & 4 & 4 & 6 & 4 \\ 4 & \infty & 5 & 4 & 4 \\ 4 & 5 & \infty & 4 & 4 \\ 6 & 4 & 4 & \infty & 4 \\ 4 & 4 & 4 & 4 & \infty \end{bmatrix} \end{matrix}$$

solves this global optimality problem:

$$\mathbf{A}^*(i, j) = \max_{p \in \pi(i, j)} w(p),$$

where $w(p)$ is now the minimal edge weight in p .

Unfamiliar example, $(2^{\{a, b, c\}}, \cup, \cap, \{\}, \{a, b, c\})$



We want \mathbf{A}^* to solve this global optimality problem:

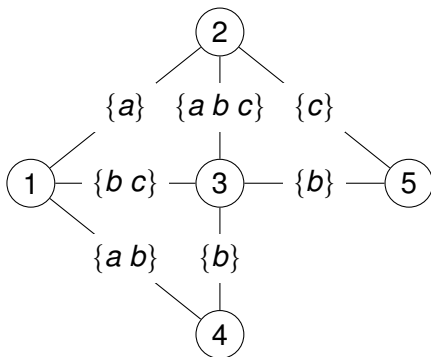
$$\mathbf{A}^*(i, j) = \bigcup_{p \in \pi(i, j)} w(p),$$

where $w(p)$ is now the intersection of all edge weights in p .

For $x \in \{a, b, c\}$, interpret $x \in \mathbf{A}^*(i, j)$ to mean that there is at least one path from i to j with x in every arc weight along the path.

$$\mathbf{A}^*(4, 1) = \{a, b\} \quad \mathbf{A}^*(4, 5) = \{b\}$$

Another unfamiliar example, $(2^{\{a, b, c\}}, \cap, \cup)$



We want matrix \mathbf{R} to solve this global optimality problem:

$$\mathbf{A}^*(i, j) = \bigcap_{p \in \pi(i, j)} w(p),$$

where $w(p)$ is now the union of all edge weights in p .

For $x \in \{a, b, c\}$, interpret $x \in \mathbf{A}^*(i, j)$ to mean that every path from i to j has at least one arc with weight containing x .

$$\mathbf{A}^*(4, 1) = \{b\} \quad \mathbf{A}^*(4, 5) = \{b\} \quad \mathbf{A}^*(5, 1) = \{\}$$

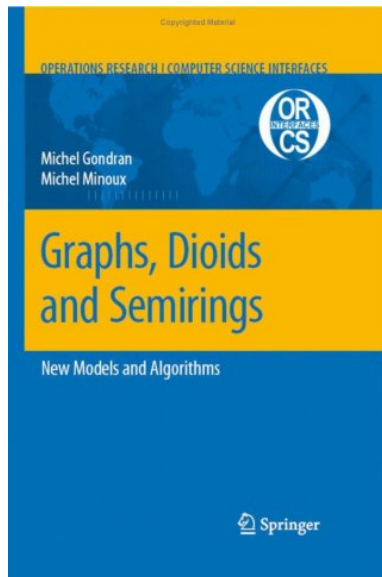
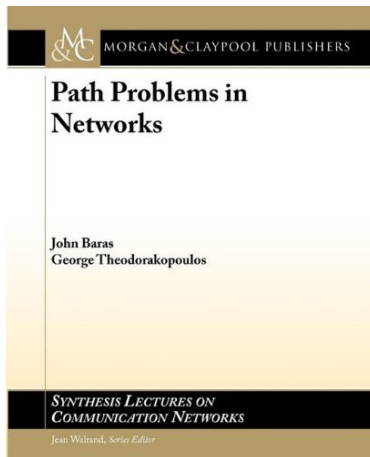
Semirings (generalise $(\mathbb{R}, +, \times, 0, 1)$)

name	S	\oplus ,	\otimes	$\bar{0}$	$\bar{1}$	possible routing use
sp	\mathbb{N}^∞	min	+	∞	0	minimum-weight routing
bw	\mathbb{N}^∞	max	min	0	∞	greatest-capacity routing
rel	$[0, 1]$	max	\times	0	1	most-reliable routing
use	$\{0, 1\}$	max	min	0	1	usable-path routing
	2^W	\cup	\cap	$\{\}$	W	shared link attributes?
	2^W	\cap	\cup	W	$\{\}$	shared path attributes?

A wee bit of notation!

Symbol	Interpretation
\mathbb{N}	Natural numbers (starting with zero)
\mathbb{N}^∞	Natural numbers, plus infinity
$\bar{0}$	Identity for \oplus
$\bar{1}$	Identity for \otimes

Recommended Reading



Semigroups

Semigroup

A **semigroup** (S, \bullet) is a non-empty set S with a binary operation such that

$$\text{AS associative} \equiv \forall a, b, c \in S, a \bullet (b \bullet c) = (a \bullet b) \bullet c$$

Some Important Semigroup Properties

$$\text{ID identity} \equiv \exists \alpha \in S, \forall a \in S, a = \alpha \bullet a = a \bullet \alpha$$

$$\text{AN annihilator} \equiv \exists \omega \in S, \forall a \in S, \omega = \omega \bullet a = a \bullet \omega$$

$$\text{CM commutative} \equiv \forall a, b \in S, a \bullet b = b \bullet a$$

$$\text{SL selective} \equiv \forall a, b \in S, a \bullet b \in \{a, b\}$$

$$\text{IP idempotent} \equiv \forall a \in S, a \bullet a = a$$

A semigroup with an identity is called a **monoid**.

A few concrete semigroups

S	\bullet	description	α	ω	CM	SL	IP
S	left	$x \text{ left } y = x$				*	*
S	right	$x \text{ right } y = y$				*	*
S^*	\cdot	concatenation	ϵ				
S^+	\cdot	concatenation					
$\{t, f\}$	\wedge	conjunction	t	f	*	*	*
$\{t, f\}$	\vee	disjunction	f	t	*	*	*
\mathbb{N}	min	minimum		0	*	*	*
\mathbb{N}	max	maximum	0		*	*	*
2^W	\cup	union	$\{\}$	W	*		*
2^W	\cap	intersection	W	$\{\}$	*		*
$\text{fin}(2^U)$	\cup	union	$\{\}$		*		*
$\text{fin}(2^U)$	\cap	intersection		$\{\}$	*		*
\mathbb{N}	$+$	addition	0		*		
\mathbb{N}	\times	multiplication	1	0	*		

W a finite set, U an infinite set. For set Y , $\text{fin}(Y) \equiv \{X \in Y \mid X \text{ is finite}\}$

Order Relations

We are interested in order relations $\leq \subseteq S \times S$

Definition (Important Order Properties)

RX reflexive $\equiv a \leq a$

TR transitive $\equiv a \leq b \wedge b \leq c \rightarrow a \leq c$

AY antisymmetric $\equiv a \leq b \wedge b \leq a \rightarrow a = b$

TO total $\equiv a \leq b \vee b \leq a$

	pre-order	partial order	preference order	total order
RX	★	★	★	★
TR	★	★	★	★
AY		★		★
TO			★	★

Natural Orders

Definition (Natural orders)

Let (S, \bullet) be a semigroup.

$$a \leqslant_{\bullet}^L b \equiv a = a \bullet b$$

$$a \leqslant_{\bullet}^R b \equiv b = a \bullet b$$

Special elements and natural orders

Lemma (Natural Bounds)

- If α exists, then for all a , $a \leq^L_\bullet \alpha$ and $\alpha \leq^R_\bullet a$
- If ω exists, then for all a , $\omega \leq^L_\bullet a$ and $a \leq^R_\bullet \omega$
- If α and ω exist, then S is **bounded**.

$$\begin{array}{ccccc} \omega & \leq^L_\bullet & a & \leq^L_\bullet & \alpha \\ \alpha & \leq^R_\bullet & a & \leq^R_\bullet & \omega \end{array}$$

Remark (Thanks to Iljitsch van Beijnum)

Note that this means for $(\min, +)$ we have

$$\begin{array}{ccccc} 0 & \leq^L_{\min} & a & \leq^L_{\min} & \infty \\ \infty & \leq^R_{\min} & a & \leq^R_{\min} & 0 \end{array}$$

and still say that this is bounded, even though one might argue with the terminology!

Examples of special elements

S	\bullet	α	ω	\leq^L_\bullet	\leq^R_\bullet
\mathbb{N}^∞	min	∞	0	\leq	\geq
$\mathbb{N}^{-\infty}$	max	0	$-\infty$	\geq	\leq
$\mathcal{P}(W)$	\cup	$\{\}$	W	\subseteq	\supseteq
$\mathcal{P}(W)$	\cap	W	$\{\}$	\supseteq	\subseteq

Property Management

Lemma

Let $D \in \{R, L\}$.

- ① $IP(S, \bullet) \iff RX(S, \leq_{\bullet}^D)$
- ② $CM(S, \bullet) \implies AY(S, \leq_{\bullet}^D)$
- ③ $AS(S, \bullet) \implies TR(S, \leq_{\bullet}^D)$
- ④ $CM(S, \bullet) \implies (SL(S, \bullet) \iff TO(S, \leq_{\bullet}^D))$

Proof.

- ① $a \leq_{\bullet}^D a \iff a = a \bullet a,$
- ② $a \leq_{\bullet}^L b \wedge b \leq_{\bullet}^L a \iff a = a \bullet b \wedge b = b \bullet a \implies a = b$
- ③ $a \leq_{\bullet}^L b \wedge b \leq_{\bullet}^L c \iff a = a \bullet b \wedge b = b \bullet c \implies a = a \bullet (b \bullet c) = (a \bullet b) \bullet c = a \bullet c \implies a \leq_{\bullet}^L c$
- ④ $a = a \bullet b \vee b = a \bullet b \iff a \leq_{\bullet}^L b \vee b \leq_{\bullet}^L a$



Bi-semigroups and Pre-Semirings

(S, \oplus, \otimes) is a **bi-semigroup** when

- (S, \oplus) is a semigroup
- (S, \otimes) is a semigroup

(S, \oplus, \otimes) is a **pre-semiring** when

- (S, \oplus, \otimes) is a bi-semigroup
- \oplus is commutative

and left- and right-distributivity hold,

$$\text{LD} : a \otimes (b \oplus c) = (a \otimes b) \oplus (a \otimes c)$$

$$\text{RD} : (a \oplus b) \otimes c = (a \otimes c) \oplus (b \otimes c)$$

Semirings

$(S, \oplus, \otimes, \bar{0}, \bar{1})$ is a **semiring** when

- (S, \oplus, \otimes) is a pre-semiring
- $(S, \oplus, \bar{0})$ is a (commutative) monoid
- $(S, \otimes, \bar{1})$ is a monoid
- $\bar{0}$ is an annihilator for \otimes

Examples

Pre-semirings

name	S	$\oplus,$	\otimes	$\bar{0}$	$\bar{1}$
min_plus	\mathbb{N}	min	+		0
max_min	\mathbb{N}	max	min	0	

Semirings

name	S	$\oplus,$	\otimes	$\bar{0}$	$\bar{1}$
sp	\mathbb{N}^∞	min	+	∞	0
bw	\mathbb{N}^∞	max	min	0	∞

Note the sloppiness — the symbols $+$, \max , and \min in the two tables represent different functions....

Matrix Semirings

- $(S, \oplus, \otimes, \bar{0}, \bar{1})$ a semiring
- Define the semiring of $n \times n$ -matrices over S : $(\mathbb{M}_n(S), \oplus, \otimes, \mathbf{J}, \mathbf{I})$

\oplus and \otimes

$$(\mathbf{A} \oplus \mathbf{B})(i, j) = \mathbf{A}(i, j) \oplus \mathbf{B}(i, j)$$

$$(\mathbf{A} \otimes \mathbf{B})(i, j) = \bigoplus_{1 \leq q \leq n} \mathbf{A}(i, q) \otimes \mathbf{B}(q, j)$$

\mathbf{J} and \mathbf{I}

$$\mathbf{J}(i, j) = \bar{0}$$

$$\mathbf{I}(i, j) = \begin{cases} \bar{1} & (\text{if } i = j) \\ \bar{0} & (\text{otherwise}) \end{cases}$$

Associativity

$$\mathbf{A} \otimes (\mathbf{B} \otimes \mathbf{C}) = (\mathbf{A} \otimes \mathbf{B}) \otimes \mathbf{C}$$

$$\begin{aligned} & (\mathbf{A} \otimes (\mathbf{B} \otimes \mathbf{C}))(i, j) \\ = & \bigoplus_{1 \leq u \leq n} \mathbf{A}(i, u) \otimes (\mathbf{B} \otimes \mathbf{C})(u, j) & (\text{def} \rightarrow) \\ = & \bigoplus_{1 \leq u \leq n} \mathbf{A}(i, u) \otimes \left(\bigoplus_{1 \leq v \leq n} \mathbf{B}(u, v) \otimes \mathbf{C}(v, j) \right) & (\text{def} \rightarrow) \\ = & \bigoplus_{1 \leq u \leq n} \bigoplus_{1 \leq v \leq n} \mathbf{A}(i, u) \otimes (\mathbf{B}(u, v) \otimes \mathbf{C}(v, j)) & (\text{LD}) \\ = & \bigoplus_{1 \leq v \leq n} \bigoplus_{1 \leq u \leq n} (\mathbf{A}(i, u) \otimes \mathbf{B}(u, v)) \otimes \mathbf{C}(v, j) & (\text{AS, CM}) \\ = & \bigoplus_{1 \leq v \leq n} \left(\bigoplus_{1 \leq u \leq n} \mathbf{A}(i, u) \otimes \mathbf{B}(u, v) \right) \otimes \mathbf{C}(v, j) & (\text{RD}) \\ = & \bigoplus_{1 \leq v \leq n} (\mathbf{A} \otimes \mathbf{B})(i, v) \otimes \mathbf{C}(v, j) & (\text{def} \leftarrow) \\ = & ((\mathbf{A} \otimes \mathbf{B}) \otimes \mathbf{C})(i, j) & (\text{def} \leftarrow) \end{aligned}$$

Left Distributivity

$$\mathbf{A} \otimes (\mathbf{B} \oplus \mathbf{C}) = (\mathbf{A} \otimes \mathbf{B}) \oplus (\mathbf{A} \otimes \mathbf{C})$$

$$\begin{aligned} & (\mathbf{A} \otimes (\mathbf{B} \oplus \mathbf{C}))(i, j) \\ = & \bigoplus_{1 \leq q \leq n} \mathbf{A}(i, q) \otimes (\mathbf{B} \oplus \mathbf{C})(q, j) && (\text{def } \rightarrow) \\ = & \bigoplus_{1 \leq q \leq n} \mathbf{A}(i, q) \otimes (\mathbf{B}(q, j) \oplus \mathbf{C}(q, j)) && (\text{def } \rightarrow) \\ = & \bigoplus_{1 \leq q \leq n} (\mathbf{A}(i, q) \otimes \mathbf{B}(q, j)) \oplus (\mathbf{A}(i, q) \otimes \mathbf{C}(q, j)) && (\text{LD}) \\ = & \left(\bigoplus_{1 \leq q \leq n} \mathbf{A}(i, q) \otimes \mathbf{B}(q, j) \right) \oplus \left(\bigoplus_{1 \leq q \leq n} \mathbf{A}(i, q) \otimes \mathbf{C}(q, j) \right) && (\text{AS, CM}) \\ = & ((\mathbf{A} \otimes \mathbf{B}) \oplus (\mathbf{A} \otimes \mathbf{C}))(i, j) && (\text{def } \leftarrow) \end{aligned}$$

Matrix encoding path problems

- $(S, \oplus, \otimes, \bar{0}, \bar{1})$ a semiring
- $G = (V, E)$ a directed graph
- $w \in E \rightarrow S$ a weight function

Path weight

The weight of a path $p = i_1, i_2, i_3, \dots, i_k$ is

$$w(p) = w(i_1, i_2) \otimes w(i_2, i_3) \otimes \dots \otimes w(i_{k-1}, i_k).$$

The empty path is given the weight $\bar{1}$.

Adjacency matrix \mathbf{A}

$$\mathbf{A}(i, j) = \begin{cases} w(i, j) & \text{if } (i, j) \in E, \\ \bar{0} & \text{otherwise} \end{cases}$$

The general problem of finding globally optimal path weights

Given an adjacency matrix \mathbf{A} , find \mathbf{A}^* such that for all $i, j \in V$

$$\mathbf{A}^*(i, j) = \bigoplus_{p \in \pi(i, j)} w(p)$$

where $\pi(i, j)$ represents the set of all paths from i to j .

How can we solve this problem?

Stability

- $(S, \oplus, \otimes, \bar{0}, \bar{1})$ a semiring

$a \in S$, define powers a^k

$$\begin{aligned}a^0 &= \bar{1} \\ a^{k+1} &= a \otimes a^k\end{aligned}$$

Closure, a^*

$$\begin{aligned}a^{(k)} &= a^0 \oplus a^1 \oplus a^2 \oplus \dots \oplus a^k \\ a^* &= a^0 \oplus a^1 \oplus a^2 \oplus \dots \oplus a^k \oplus \dots\end{aligned}$$

Definition (q stability)

If there exists a q such that $a^{(q)} = a^{(q+1)}$, then a is **q -stable**. By induction: $\forall t, 0 \leq t, a^{(q+t)} = a^{(q)}$. Therefore, $a^* = a^{(q)}$.

Matrix methods

Matrix powers, \mathbf{A}^k

$$\mathbf{A}^0 = \mathbf{I}$$

$$\mathbf{A}^{k+1} = \mathbf{A} \otimes \mathbf{A}^k$$

Closure, \mathbf{A}^*

$$\mathbf{A}^{(k)} = \mathbf{I} \oplus \mathbf{A}^1 \oplus \mathbf{A}^2 \oplus \dots \oplus \mathbf{A}^k$$

$$\mathbf{A}^* = \mathbf{I} \oplus \mathbf{A}^1 \oplus \mathbf{A}^2 \oplus \dots \oplus \mathbf{A}^k \oplus \dots$$

Note: \mathbf{A}^* might not exist. Why?

Matrix methods can compute optimal path weights

- Let $\pi(i, j)$ be the set of paths from i to j .
- Let $\pi^k(i, j)$ be the set of paths from i to j with exactly k arcs.
- Let $\pi^{(k)}(i, j)$ be the set of paths from i to j with at most k arcs.

Theorem

$$\begin{aligned}(1) \quad \mathbf{A}^k(i, j) &= \bigoplus_{p \in \pi^k(i, j)} w(p) \\(2) \quad \mathbf{A}^{(k)}(i, j) &= \bigoplus_{p \in \pi^{(k)}(i, j)} w(p) \\(3) \quad \mathbf{A}^*(i, j) &= \bigoplus_{p \in \pi(i, j)} w(p)\end{aligned}$$

Warning again: for some semirings the expression $\mathbf{A}^*(i, j)$ might not be well-defined. Why?

Proof of (1)

By induction on k . Base Case: $k = 0$.

$$\pi^0(i, i) = \{\epsilon\},$$

$$\text{so } \mathbf{A}^0(i, i) = \mathbf{I}(i, i) = \overline{1} = w(\epsilon).$$

And $i \neq j$ implies $\pi^0(i, j) = \{\}$. By convention

$$\bigoplus_{p \in \{\}} w(p) = \overline{0} = \mathbf{I}(i, j).$$

Proof of (1)

Induction step.

$$\begin{aligned}\mathbf{A}^{k+1}(i, j) &= (\mathbf{A} \otimes \mathbf{A}^k)(i, j) \\&= \bigoplus_{1 \leq q \leq n} \mathbf{A}(i, q) \otimes \mathbf{A}^k(q, j) \\&= \bigoplus_{1 \leq q \leq n} \mathbf{A}(i, q) \otimes \left(\bigoplus_{p \in \pi^k(q, j)} w(p) \right) \\&= \bigoplus_{1 \leq q \leq n} \bigoplus_{p \in \pi^k(q, j)} \mathbf{A}(i, q) \otimes w(p) \\&= \bigoplus_{(i, q) \in E} \bigoplus_{p \in \pi^k(q, j)} w(i, q) \otimes w(p) \\&= \bigoplus_{p \in \pi^{k+1}(i, j)} w(p)\end{aligned}$$

Fun Facts

Fact 3

If $\bar{1}$ is an annihilator for \oplus , then every $a \in S$ is 0-stable!

Fact 4

If S is 0-stable, then $\mathbb{M}_n(S)$ is $(n-1)$ -stable. That is,

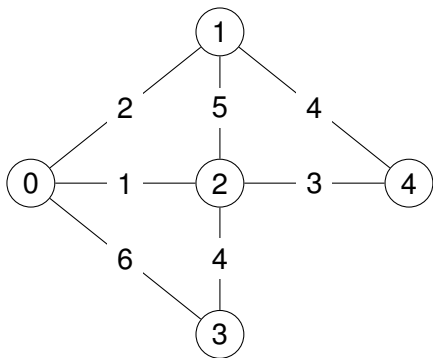
$$\mathbf{A}^* = \mathbf{A}^{(n-1)} = \mathbf{I} \oplus \mathbf{A}^1 \oplus \mathbf{A}^2 \oplus \dots \oplus \mathbf{A}^{n-1}$$

Why? Because we can ignore paths with loops.

$$(a \otimes c \otimes b) \oplus (a \otimes b) = a \otimes (\bar{1} \oplus c) \otimes b = a \otimes \bar{1} \otimes b = a \otimes b$$

Think of c as the weight of a loop in a path with weight $a \otimes b$.

Shortest paths example, $(\mathbb{N}^\infty, \min, +)$



The adjacency matrix

$$\mathbf{A} = \begin{matrix} & \begin{matrix} 0 & 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ 4 \end{matrix} & \begin{bmatrix} \infty & 2 & 1 & 6 & \infty \\ 2 & \infty & 5 & \infty & 4 \\ 1 & 5 & \infty & 4 & 3 \\ 6 & \infty & 4 & \infty & \infty \\ \infty & 4 & 3 & \infty & \infty \end{bmatrix} \end{matrix}$$

Note that the longest shortest path is $(1, 0, 2, 3)$ of length 3 and weight 7.

(min, +) example

Our theorem tells us that $\mathbf{A}^* = \mathbf{A}^{(n-1)} = \mathbf{A}^{(4)}$

$$\mathbf{A}^* = \mathbf{A}^{(4)} = \mathbf{I} \min \mathbf{A} \min \mathbf{A}^2 \min \mathbf{A}^3 \min \mathbf{A}^4 = \begin{array}{c} \begin{matrix} & 0 & 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ 4 \end{matrix} \left[\begin{array}{ccccc} 0 & 2 & 1 & 5 & 4 \\ 2 & 0 & 3 & 7 & 4 \\ 1 & 3 & 0 & 4 & 3 \\ 5 & 7 & 4 & 0 & 7 \\ 4 & 4 & 3 & 7 & 0 \end{array} \right] \end{array}$$

(min, +) example

$$\mathbf{A} = \begin{array}{c|ccccc} & 0 & 1 & 2 & 3 & 4 \\ \hline 0 & \infty & \underline{2} & \underline{1} & 6 & \infty \\ 1 & \underline{2} & \infty & 5 & \infty & \underline{4} \\ 2 & \underline{1} & 5 & \infty & \underline{4} & \underline{3} \\ 3 & 6 & \infty & \underline{4} & \infty & \infty \\ 4 & \infty & \underline{4} & \underline{3} & \infty & \infty \end{array}$$

$$\mathbf{A}^3 = \begin{array}{c|ccccc} & 0 & 1 & 2 & 3 & 4 \\ \hline 0 & 8 & 4 & 3 & 8 & 10 \\ 1 & 4 & 8 & 7 & \underline{7} & 6 \\ 2 & 3 & 7 & 8 & 6 & 5 \\ 3 & 8 & \underline{7} & 6 & 11 & 10 \\ 4 & 10 & 6 & 5 & 10 & 12 \end{array}$$

$$\mathbf{A}^2 = \begin{array}{c|ccccc} & 0 & 1 & 2 & 3 & 4 \\ \hline 0 & 2 & 6 & 7 & \underline{5} & \underline{4} \\ 1 & 6 & 4 & \underline{3} & 8 & 8 \\ 2 & 7 & \underline{3} & 2 & 7 & 9 \\ 3 & \underline{5} & 8 & 7 & 8 & \underline{7} \\ 4 & \underline{4} & 8 & 9 & \underline{7} & 6 \end{array}$$

$$\mathbf{A}^4 = \begin{array}{c|ccccc} & 0 & 1 & 2 & 3 & 4 \\ \hline 0 & 4 & 8 & 9 & 7 & 6 \\ 1 & 8 & 6 & 5 & 10 & 10 \\ 2 & 9 & 5 & 4 & 9 & 11 \\ 3 & 7 & 10 & 9 & 10 & 9 \\ 4 & 6 & 10 & 11 & 9 & 8 \end{array}$$

First appearance of final value is in red and underlined. Remember: we are looking at all paths of a given length, even those with cycles!

\mathbf{A} vs $\mathbf{A} \oplus \mathbf{I}$

Lemma

If \oplus is idempotent, then

$$(\mathbf{A} \oplus \mathbf{I})^k = \mathbf{A}^{(k)}.$$

Proof. Base case: When $k = 0$ both expressions are \mathbf{I} .

Assume $(\mathbf{A} \oplus \mathbf{I})^k = \mathbf{A}^{(k)}$. Then

$$\begin{aligned}(\mathbf{A} \oplus \mathbf{I})^{k+1} &= (\mathbf{A} \oplus \mathbf{I})(\mathbf{A} \oplus \mathbf{I})^k \\&= (\mathbf{A} \oplus \mathbf{I})\mathbf{A}^{(k)} \\&= \mathbf{A}\mathbf{A}^{(k)} \oplus \mathbf{A}^{(k)} \\&= \mathbf{A}(\mathbf{I} \oplus \mathbf{A} \oplus \dots \oplus \mathbf{A}^k) \oplus \mathbf{A}^{(k)} \\&= \mathbf{A} \oplus \mathbf{A}^2 \oplus \dots \oplus \mathbf{A}^{k+1} \oplus \mathbf{A}^{(k)} \\&= \mathbf{A}^{k+1} \oplus \mathbf{A}^{(k)} \\&= \mathbf{A}^{(k+1)}\end{aligned}$$

back to (min, +) example

$$(\mathbf{A} \oplus \mathbf{I})^1 = \begin{array}{c} \begin{matrix} & 0 & 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ 4 \end{matrix} \left[\begin{array}{ccccc} 0 & 2 & 1 & 6 & \infty \\ 2 & 0 & 5 & \infty & 4 \\ 1 & 5 & 0 & 4 & 3 \\ 6 & \infty & 4 & 0 & \infty \\ \infty & 4 & 3 & \infty & 0 \end{array} \right] \end{array} (\mathbf{A} \oplus \mathbf{I})^3 = \begin{array}{c} \begin{matrix} & 0 & 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ 4 \end{matrix} \left[\begin{array}{ccccc} 0 & 2 & 1 & 5 & 4 \\ 2 & 0 & 3 & 7 & 4 \\ 1 & 3 & 0 & 4 & 3 \\ 5 & 7 & 4 & 0 & 7 \\ 4 & 4 & 3 & 7 & 0 \end{array} \right] \end{array}$$

$$(\mathbf{A} \oplus \mathbf{I})^2 = \begin{array}{c} \begin{matrix} & 0 & 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ 4 \end{matrix} \left[\begin{array}{ccccc} 0 & 2 & 1 & 5 & 4 \\ 2 & 0 & 3 & 8 & 4 \\ 1 & 3 & 0 & 4 & 3 \\ 5 & 8 & 4 & 0 & 7 \\ 4 & 4 & 3 & 7 & 0 \end{array} \right] \end{array}$$

Solving (some) equations

Theorem 6.1

If \mathbf{A} is q -stable, then \mathbf{A}^* solves the equations

$$\mathbf{L} = \mathbf{A}\mathbf{L} \oplus \mathbf{I}$$

and

$$\mathbf{R} = \mathbf{R}\mathbf{A} \oplus \mathbf{I}.$$

For example, to show $\mathbf{L} = \mathbf{A}^*$ solves the first equation:

$$\begin{aligned}\mathbf{A}^* &= \mathbf{A}^{(q)} \\ &= \mathbf{A}^{(q+1)} \\ &= \mathbf{A}^{q+1} \oplus \mathbf{A}^q \oplus \dots \oplus \mathbf{A}^2 \oplus \mathbf{A} \oplus \mathbf{I} \\ &= \mathbf{A}(\mathbf{A}^q \oplus \mathbf{A}^{q-1} \oplus \dots \oplus \mathbf{A} \oplus \mathbf{I}) \oplus \mathbf{I} \\ &= \mathbf{A}\mathbf{A}^{(q)} \oplus \mathbf{I} \\ &= \mathbf{A}\mathbf{A}^* \oplus \mathbf{I}\end{aligned}$$

Note that if we replace the assumption “ \mathbf{A} is q -stable” with “ \mathbf{A}^* exists,” then we require that \otimes distributes over infinite sums.

A more general result

Theorem Left-Right

If \mathbf{A} is q -stable, then $\mathbf{L} = \mathbf{A}^* \mathbf{B}$ solves the equation

$$\mathbf{L} = \mathbf{A} \mathbf{L} \oplus \mathbf{B}$$

and $\mathbf{R} = \mathbf{B} \mathbf{A}^*$ solves

$$\mathbf{R} = \mathbf{R} \mathbf{A} \oplus \mathbf{B}.$$

For the first equation:

$$\begin{aligned} \mathbf{A}^* \mathbf{B} &= \mathbf{A}^{(q)} \mathbf{B} \\ &= \mathbf{A}^{(q+1)} \mathbf{B} \\ &= (\mathbf{A}^{q+1} \oplus \mathbf{A}^q \oplus \dots \oplus \mathbf{A}^2 \oplus \mathbf{A} \oplus \mathbf{I}) \mathbf{B} \\ &= (\mathbf{A}^{q+1} \oplus \mathbf{A}^q \oplus \dots \oplus \mathbf{A}^2 \oplus \mathbf{A}) \mathbf{B} \oplus \mathbf{B} \\ &= \mathbf{A}(\mathbf{A}^q \oplus \mathbf{A}^{q-1} \oplus \dots \oplus \mathbf{A} \oplus \mathbf{I}) \mathbf{B} \oplus \mathbf{B} \\ &= \mathbf{A}(\mathbf{A}^{(q)} \mathbf{B}) \oplus \mathbf{B} \\ &= \mathbf{A}(\mathbf{A}^* \mathbf{B}) \oplus \mathbf{B} \end{aligned}$$

The “best” solution

Suppose \mathbf{Y} is a matrix such that

$$\mathbf{Y} = \mathbf{A}\mathbf{Y} \oplus \mathbf{I}$$

$$\begin{aligned}\mathbf{Y} &= \mathbf{A}\mathbf{Y} \oplus \mathbf{I} \\ &= \mathbf{A}^1\mathbf{Y} \oplus \mathbf{A}^{(0)} \\ &= \mathbf{A}((\mathbf{A}\mathbf{Y} \oplus \mathbf{I})) \oplus \mathbf{I} \\ &= \mathbf{A}^2\mathbf{Y} \oplus \mathbf{A} \oplus \mathbf{I} \\ &= \mathbf{A}^2\mathbf{Y} \oplus \mathbf{A}^{(1)} \\ &\vdots \\ &= \mathbf{A}^{k+1}\mathbf{Y} \oplus \mathbf{A}^{(k)}\end{aligned}$$

If \mathbf{A} is q -stable and $q < k$, then

$$\mathbf{Y} = \mathbf{A}^k\mathbf{Y} \oplus \mathbf{A}^*$$

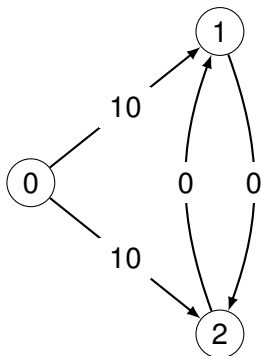
$$\mathbf{Y} \trianglelefteq_{\oplus}^L \mathbf{A}^*$$

and if \oplus is idempotent, then

$$\mathbf{Y} \leq_{\oplus}^L \mathbf{A}^*$$

So \mathbf{A}^* is the largest solution. What does this mean in terms of the sp semiring?

Example with zero weighted cycles using sp semiring



\mathbf{A}^* ($= \mathbf{A} \oplus \mathbf{I}$ in this case) solves

$$\mathbf{X} = \mathbf{XA} \oplus \mathbf{I}.$$

But so does this (**dishonest**) matrix!

$$\mathbf{F} = \begin{matrix} & \begin{matrix} 0 & 1 & 2 \end{matrix} \\ \begin{matrix} 0 \\ 1 \\ 2 \end{matrix} & \begin{bmatrix} 0 & 9 & 9 \\ \infty & 0 & 0 \\ \infty & 0 & 0 \end{bmatrix} \end{matrix}$$

For example :

$$\mathbf{A} = \begin{matrix} & \begin{matrix} 0 & 1 & 2 \end{matrix} \\ \begin{matrix} 0 \\ 1 \\ 2 \end{matrix} & \begin{bmatrix} \infty & 10 & 10 \\ \infty & \infty & 0 \\ \infty & 0 & \infty \end{bmatrix} \end{matrix}$$

$$\begin{aligned} & (\mathbf{FA} \oplus \mathbf{I})(0, 1) \\ &= \min_{q \in \{0,1,2\}} \mathbf{F}(0, q) + \mathbf{A}(q, 1) \\ &= \min(0 + 10, 9 + \infty, 9 + 0) \\ &= 9 \\ &= \mathbf{F}(0, 1) \end{aligned}$$

An interesting semiring

Let $G = (V, E)$ be a directed graph.

Cut Sets

- A **cut set** $C \subseteq E$ for nodes i and j is a set of arcs such there is no path from i to j in the graph $(V, E - C)$.
- C is **minimal** if no proper subset of C is an arc cut set.

Martelli's Semiring

Let $G = (V, E)$ be a directed graph.

$$\mathbf{M} \equiv (\mathbf{S}, \oplus, \otimes, \bar{0}, \bar{1})$$

$$\mathbf{S} \equiv \{X \in 2^{2^E} \mid \forall U, V \in X, U \subseteq V \implies U = V\}$$

$$X \oplus Y \equiv \text{remove all supersets from } \{U \cup V \mid U \in X, V \in Y\}$$

$$X \otimes Y \equiv \text{remove all supersets from } X \cup Y$$

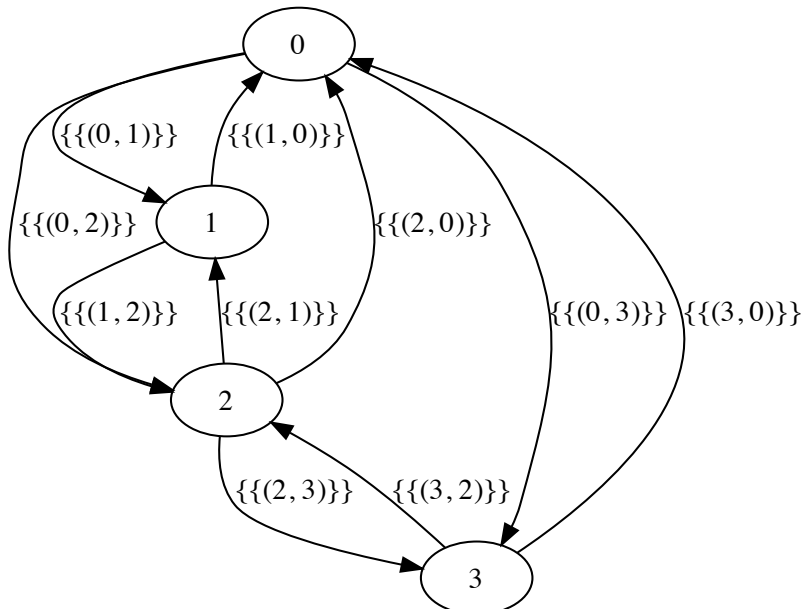
$$\bar{0} \equiv \{\{\}\}$$

$$\bar{1} \equiv \{\}$$

What does it do?

- If every arc (i, j) has weight $\mathbf{A}(i, j) = \{\{(i, j)\}\}$, then $\mathbf{A}^*(i, j)$ is the set of all minimal arc cut sets for i and j .

A



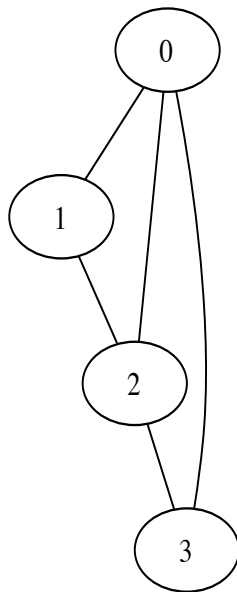
Part of A^*

$$A^*(0, 1) = \{ \{(0, 1), (2, 1)\}, \\ \{(0, 1), (0, 2), (0, 3)\}, \\ \{(0, 1), (0, 2), (3, 2)\} \}$$

$$A^*(0, 2) = \{ \{(0, 2), (1, 2), (3, 2)\}, \\ \{(0, 1), (0, 2), (3, 2)\}, \\ \{(0, 1), (0, 2), (0, 3)\}, \\ \{(0, 2), (0, 3), (1, 2)\} \}$$

$$A^*(2, 0) = \{ \{(2, 0), (2, 1), (3, 0)\}, \\ \{(1, 0), (2, 0), (3, 0)\}, \\ \{(1, 0), (2, 0), (2, 3)\}, \\ \{(2, 0), (2, 1), (2, 3)\} \}$$

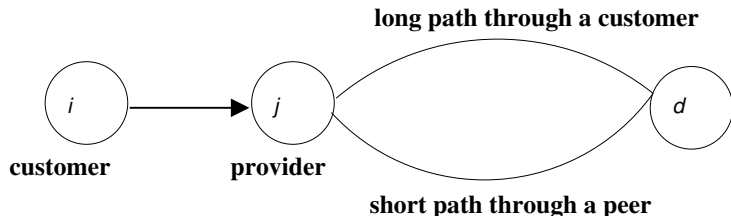
$$A^*(2, 3) = \{ \{(2, 0), (2, 1), (2, 3)\}, \\ \{(0, 3), (2, 3)\}, \\ \{(1, 0), (2, 0), (2, 3)\} \}$$



Part II

Drop distributivity!

Should distributivity hold in Internet Routing?

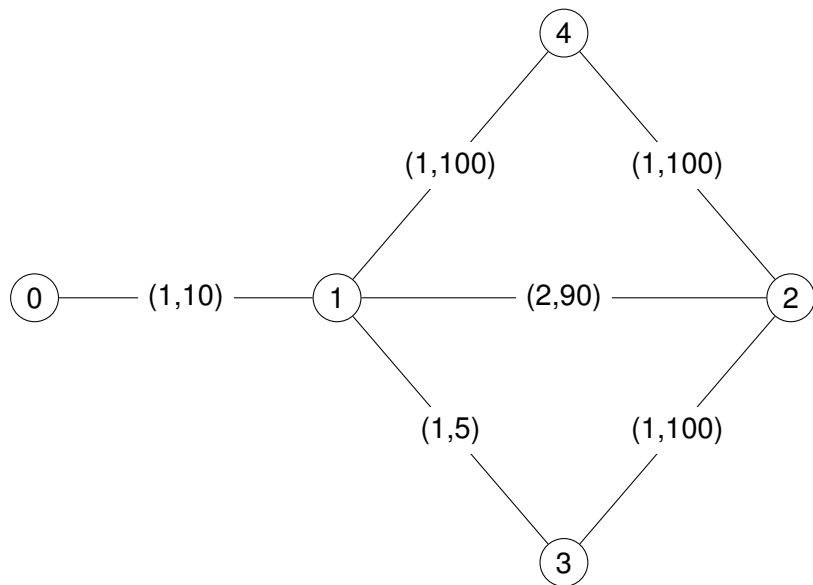


- j prefers long path though one of its customers (not the shorter path through a competitor)
- given two routes from a provider, i prefers the one with a shorter path
- More on inter-domain routing in the Internet later in the term ...

Widest shortest-paths

- Metric of the form (d, b) , where d is distance (min, +) and b is capacity (max, min).
- Metrics are compared lexicographically, with distance considered first.
- Such things are found in the vast literature on Quality-of-Service (QoS) metrics for Internet routing.

Widest shortest-paths



Weights are globally optimal (we have a semiring)

Widest shortest-path weights computed by Dijkstra and Bellman-Ford

$$\mathbf{R} = \begin{array}{c} \begin{matrix} & 0 & 1 & 2 & 3 & 4 \end{matrix} \\ \begin{matrix} 0 \\ 1 \\ 2 \\ 3 \\ 4 \end{matrix} \left[\begin{array}{ccccc} (0, \infty) & (1, 10) & (3, 10) & (2, 5) & (2, 10) \\ (1, 10) & (0, \infty) & (2, 100) & (1, 5) & (1, 100) \\ (3, 10) & (2, 100) & (0, \infty) & (1, 100) & (1, 100) \\ (2, 5) & (1, 5) & (1, 100) & (0, \infty) & (2, 100) \\ (2, 10) & (1, 100) & (1, 100) & (2, 100) & (0, \infty) \end{array} \right] \end{array}$$

But what about the paths themselves?

Four optimal paths of weight (3, 10).

$$\mathbf{P}_{\text{optimal}}(0, 2) = \{(0, 1, 2), (0, 1, 4, 2)\}$$

$$\mathbf{P}_{\text{optimal}}(2, 0) = \{(2, 1, 0), (2, 4, 1, 0)\}$$

There are standard ways to extend Bellman-Ford and Dijkstra to compute paths (or the associated next hops).

Do these extended algorithms find all optimal paths?

Surprise!

Four **optimal** paths of weight (3, 10)

$$\mathbf{P}_{\text{optimal}}(0, 2) = \{(0, 1, 2), (0, 1, 4, 2)\}$$

$$\mathbf{P}_{\text{optimal}}(2, 0) = \{(2, 1, 0), (2, 4, 1, 0)\}$$

Paths computed by (extended) **Dijkstra**

$$\mathbf{P}_{\text{Dijkstra}}(0, 2) = \{(0, 1, 2), (0, 1, 4, 2)\}$$

$$\mathbf{P}_{\text{Dijkstra}}(2, 0) = \{(2, 4, 1, 0)\}$$

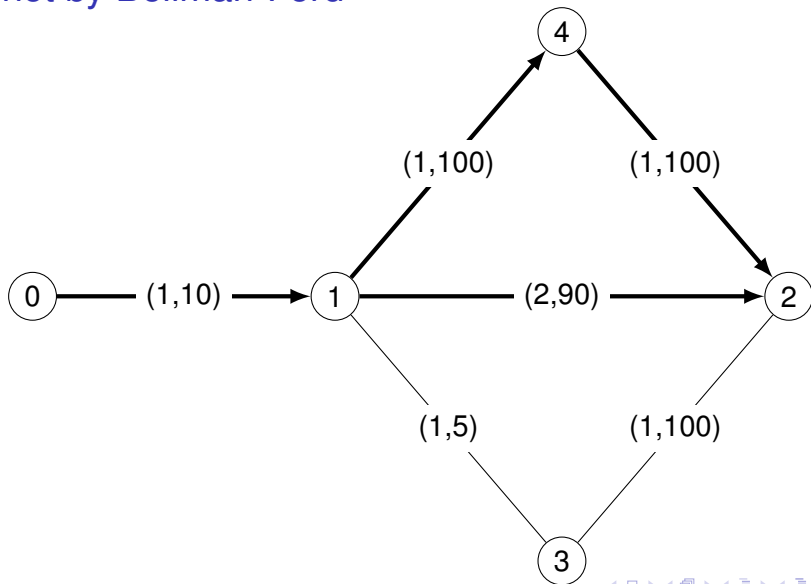
Notice that 0's paths cannot both be implemented with next-hop forwarding since $\mathbf{P}_{\text{Dijkstra}}(1, 2) = \{(1, 4, 2)\}$.

Paths computed by **distributed Bellman-Ford**

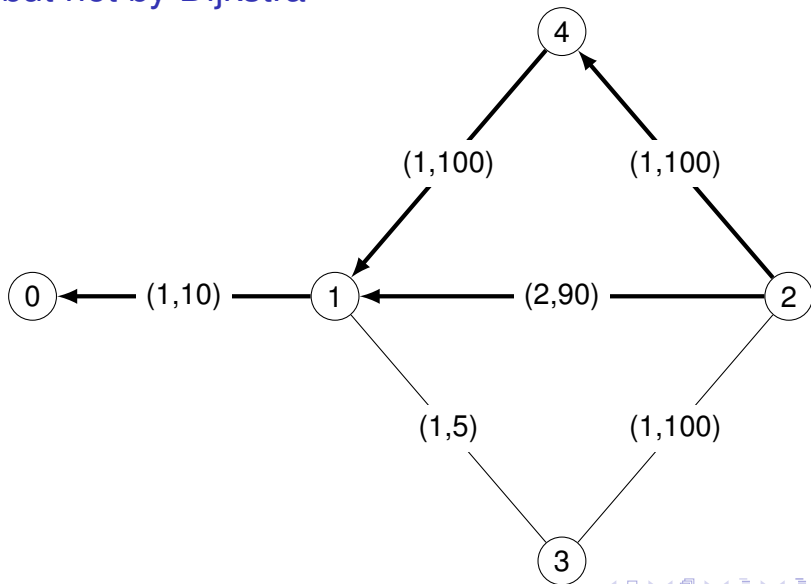
$$\mathbf{P}_{\text{Bellman}}(0, 2) = \{(0, 1, 4, 2)\}$$

$$\mathbf{P}_{\text{Bellman}}(2, 0) = \{(2, 1, 0), (2, 4, 1, 0)\}$$

Optimal paths from 0 to 2. Computed by Dijkstra but not by Bellman-Ford



Optimal paths from 2 to 1. Computed by Bellman-Ford but not by Dijkstra



How can we understand this (algebraically)?

The Algorithm to Algebra (A2A) method

$$\left(\begin{array}{c} \text{original metric} \\ + \\ \text{complex algorithm} \end{array} \right) \rightarrow \left(\begin{array}{c} \text{modified metric} \\ + \\ \text{matrix equations (generic algorithm)} \end{array} \right)$$

Preview

- We can add paths explicitly to the widest shortest-path semiring to obtain a new algebra.
- We will see that distributivity does not hold for this algebra.
- Why? We will see that it is because min is not cancellative!
($a \min b = a \min c$ does not imply that $b = c$)

Towards a non-classical theory of algebraic path finding

We need theory that can accept algebras that violate distributivity.

Global optimality

$$\mathbf{A}^*(i, j) = \bigoplus_{p \in P(i, j)} w(p),$$

Left local optimality (distributed Bellman-Ford)

$$\mathbf{L} = (\mathbf{A} \otimes \mathbf{L}) \oplus \mathbf{I}.$$

Right local optimality (Dijkstra's Algorithm)

$$\mathbf{R} = (\mathbf{R} \otimes \mathbf{A}) \oplus \mathbf{I}.$$

Embrace the fact that all three notions can be distinct.

Dijkstra's Algorithm

Classical Dijkstra

Given adjacency matrix \mathbf{A} over a **selective semiring** and source vertex $i \in V$, Dijkstra's algorithm will compute $\mathbf{A}^*(i, _)$ such that

$$\mathbf{A}^*(i, j) = \bigoplus_{p \in P(i, j)} w_{\mathbf{A}}(p).$$

Non-Classical Dijkstra

If we drop assumptions of distributivity, then given adjacency matrix \mathbf{A} and source vertex $i \in V$, Dijkstra's algorithm will compute $\mathbf{R}(i, _)$ such that

$$\forall j \in V : \mathbf{R}(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in V} \mathbf{R}(i, q) \otimes \mathbf{A}(q, j).$$

Routing in Equilibrium, João Luís Sobrinho and Timothy G. Griffin, MTNS 2010.

Dijkstra's algorithm

Input : adjacency matrix \mathbf{A} and source vertex $i \in V$,
Output : the i -th row of \mathbf{R} , $\mathbf{R}(i, _)$.

```
begin
   $S \leftarrow \{i\}$ 
   $\mathbf{R}(i, i) \leftarrow \bar{1}$ 
  for each  $q \in V - \{i\}$  :  $\mathbf{R}(i, q) \leftarrow \mathbf{A}(i, q)$ 
  while  $S \neq V$ 
    begin
      find  $q \in V - S$  such that  $\mathbf{R}(i, q)$  is  $\leq_{\oplus}^L$ -minimal
       $S \leftarrow S \cup \{q\}$ 
      for each  $j \in V - S$ 
         $\mathbf{R}(i, j) \leftarrow \mathbf{R}(i, j) \oplus (\mathbf{R}(i, q) \otimes \mathbf{A}(q, j))$ 
      end
    end
  end
```


Classical proofs of Dijkstra's algorithm (for global optimality) assume

Semiring Axioms

$$\begin{array}{lll} \text{AS}(\oplus) : & a \oplus (b \oplus c) & = (a \oplus b) \oplus c \\ \text{CM}(\oplus) : & a \oplus b & = b \oplus a \\ \text{ID}(\oplus) : & \bar{0} \oplus a & = a \\ \text{AS}(\otimes) : & a \otimes (b \otimes c) & = (a \otimes b) \otimes c \\ \text{IDL}(\otimes) : & \bar{1} \otimes a & = a \\ \text{IDR}(\otimes) : & a \otimes \bar{1} & = a \\ \text{ANL}(\otimes) : & \bar{0} \otimes a & = \bar{0} \\ \text{ANR}(\otimes) : & a \otimes \bar{0} & = \bar{0} \\ \text{LD} : & a \otimes (b \oplus c) & = (a \otimes b) \oplus (a \otimes c) \\ \text{RD} : & (a \oplus b) \otimes c & = (a \otimes c) \oplus (b \otimes c) \end{array}$$

Classical proofs of Dijkstra's algorithm assume

Additional axioms

$$\begin{aligned}\text{SL}(\oplus) &: a \oplus b \in \{a, b\} \\ \text{AN}(\oplus) &: \bar{1} \oplus a = \bar{1}\end{aligned}$$

Note that we can derive right absorption,

$$\text{RA} : a \oplus (a \otimes b) = a$$

and this gives (right) inflationarity, $\forall a, b : a \leq a \otimes b$.

$$\begin{aligned}a \oplus (a \otimes b) &= (a \otimes \bar{1}) \oplus (a \otimes b) \\ &= a \otimes (\bar{1} \oplus b) \\ &= a \otimes \bar{1} \\ &= a\end{aligned}$$

What will we assume? Very little!

Semiring Axioms

$$AS(\oplus) : a \oplus (b \oplus c) = (a \oplus b) \oplus c$$

$$CM(\oplus) : a \oplus b = b \oplus a$$

$$ID(\oplus) : \bar{0} \oplus a = a$$

$$AS(\otimes) : a \otimes (b \otimes c) \neq (a \otimes b) \otimes c$$

$$IDL(\otimes) : \bar{1} \otimes a = a$$

$$IDR(\otimes) : a \otimes \bar{1} \neq a$$

$$ANL(\otimes) : \bar{0} \otimes a \neq \bar{0}$$

$$ANR(\otimes) : a \otimes \bar{0} \neq \bar{0}$$

$$LD : a \otimes (b \oplus c) \neq (a \otimes b) \oplus (a \otimes c)$$

$$RD : (a \oplus b) \otimes c \neq (a \otimes c) \oplus (b \otimes c)$$

What will we assume?

Additional axioms

$$\begin{aligned}\text{SL}(\oplus) &: a \oplus b \in \{a, b\} \\ \text{ANL}(\oplus) &: \overline{1} \oplus a = \overline{1} \\ \text{RA} &: a \oplus (a \otimes b) = a\end{aligned}$$

- Note that we can no longer derive RA , so we must assume it.
- Again, RA says that $a \leq a \otimes b$.
- We don't use SL explicitly in the proofs, but it is implicit in the algorithm's definition of q_k .
- We do not use $\text{AS}(\oplus)$ and $\text{CM}(\oplus)$ explicitly, but these assumptions are implicit in the use of the “big- \oplus ” notation.

Under these weaker assumptions ...

Theorem (Sobrinho/Griffin)

Given adjacency matrix \mathbf{A} and source vertex $i \in V$, Dijkstra's algorithm will compute $\mathbf{R}(i, _)$ such that

$$\forall j \in V : \mathbf{R}(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in V} \mathbf{R}(i, q) \otimes \mathbf{A}(q, j).$$

That is, it computes one row of the solution for the right equation

$$\mathbf{R} = \mathbf{R}\mathbf{A} \oplus \mathbf{I}.$$

Dijkstra's algorithm, annotated version

Subscripts make proofs by induction easier

begin

$S_1 \leftarrow \{i\}$

$\mathbf{R}_1(i, i) \leftarrow \overline{1}$

for each $q \in V - S_1 : \mathbf{R}_1(i, q) \leftarrow \mathbf{A}(i, q)$

for each $k = 2, 3, \dots, |V|$

begin

find $q_k \in V - S_{k-1}$ such that $\mathbf{R}_{k-1}(i, q_k)$ is \leq_{\oplus}^L -minimal

$S_k \leftarrow S_{k-1} \cup \{q_k\}$

for each $j \in V - S_k$

$\mathbf{R}_k(i, j) \leftarrow \mathbf{R}_{k-1}(i, j) \oplus (\mathbf{R}_{k-1}(i, q_k) \otimes \mathbf{A}(q_k, j))$

end

end

Main Claim, annotated

$$\forall k : 1 \leq k \leq |V| \implies \forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, j)$$

We will use

Observation 1 (no backtracking) :

$$\forall k : 1 \leq k < |V| \implies \forall j \in S_{k+1} : \mathbf{R}_{k+1}(i, j) = \mathbf{R}_k(i, j)$$

Observation 2 (Dijkstra is “greedy”):

$$\forall k : 1 \leq k \leq |V| \implies \forall q \in S_k : \forall w \in V - S_k : \mathbf{R}_k(i, q) \leq \mathbf{R}_k(i, w)$$

Observation 3 (Accurate estimates):

$$\forall k : 1 \leq k \leq |V| \implies \forall w \in V - S_k : \mathbf{R}_k(i, w) = \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, w)$$

Observation 1

$$\forall k : 1 \leq k < |V| \implies \forall j \in S_{k+1} : \mathbf{R}_{k+1}(i, j) = \mathbf{R}_k(i, j)$$

Proof: This is easy to see by inspection of the algorithm. Once a node is put into S its weight never changes again.

The algorithm is “greedy”

Observation 2

$$\forall k : 1 \leq k \leq |V| \implies \forall q \in S_k : \forall w \in V - S_k : \mathbf{R}_k(i, q) \leq \mathbf{R}_k(i, w)$$

By induction.

Base : Since $S_1 = \{i\}$ and $\mathbf{R}_1(i, i) = \bar{1}$, we need to show that

$$\bar{1} \leq \mathbf{A}(i, w) \equiv \bar{1} = \bar{1} \oplus \mathbf{A}(i, w).$$

This follows from $\mathbf{ANL}(\oplus)$.

Induction: Assume $\forall q \in S_k : \forall w \in V - S_k : \mathbf{R}_k(i, q) \leq \mathbf{R}_k(i, w)$ and show $\forall q \in S_{k+1} : \forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, q) \leq \mathbf{R}_{k+1}(i, w)$.

Since $S_{k+1} = S_k \cup \{q_{k+1}\}$, this means showing

- (1) $\forall q \in S_k : \forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, q) \leq \mathbf{R}_{k+1}(i, w)$
- (2) $\forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, q_{k+1}) \leq \mathbf{R}_{k+1}(i, w)$

By Observation 1, showing (1) is the same as

$$\forall q \in S_k : \forall w \in V - S_{k+1} : \mathbf{R}_k(i, q) \leq \mathbf{R}_{k+1}(i, w)$$

which expands to (by definition of $\mathbf{R}_{k+1}(i, w)$)

$$\forall q \in S_k : \forall w \in V - S_{k+1} : \mathbf{R}_k(i, q) \leq \mathbf{R}_k(i, w) \oplus (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w))$$

But $\mathbf{R}_k(i, q) \leq \mathbf{R}_k(i, w)$ by the induction hypothesis, and $\mathbf{R}_k(i, q) \leq (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w))$ by the induction hypothesis and $\mathbb{R}\mathbb{A}$.

Since $a \leq_{\oplus}^L b \wedge a \leq_{\oplus}^L c \implies a \leq_{\oplus}^L (b \oplus c)$, we are done.

By Observation 1, showing (2) is the same as showing

$$\forall w \in V - S_{k+1} : \mathbf{R}_k(i, q_{k+1}) \leq \mathbf{R}_{k+1}(i, w)$$

which expands to

$$\forall w \in V - S_{k+1} : \mathbf{R}_k(i, q_{k+1}) \leq \mathbf{R}_k(i, w) \oplus (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w))$$

But $\mathbf{R}_k(i, q_{k+1}) \leq \mathbf{R}_k(i, w)$ since q_{k+1} was chosen to be minimal, and $\mathbf{R}_k(i, q_{k+1}) \leq (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w))$ by $\mathbb{R}\mathbf{A}$.

Since $a \leq_{\oplus}^L b \wedge a \leq_{\oplus}^L c \implies a \leq_{\oplus}^L (b \oplus c)$, we are done.

Observation 3

Observation 3

$$\forall k : 1 \leq k \leq |V| \implies \forall w \in V - S_k : \mathbf{R}_k(i, w) = \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, w)$$

Proof: By induction:

Base : easy, since

$$\bigoplus_{q \in S_1} \mathbf{R}_1(i, q) \otimes \mathbf{A}(q, w) = \bar{1} \otimes \mathbf{A}(i, w) = \mathbf{A}(i, w) = \mathbf{R}_1(i, w)$$

Induction step. Assume

$$\forall w \in V - S_k : \mathbf{R}_k(i, w) = \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, w)$$

and show

$$\forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, w) = \bigoplus_{q \in S_{k+1}} \mathbf{R}_{k+1}(i, q) \otimes \mathbf{A}(q, w)$$

By Observation 1, and a bit of rewriting, this means we must show

$$\forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, w) = \mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w) \oplus \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, w)$$

Using the induction hypothesis, this becomes

$$\forall w \in V - S_{k+1} : \mathbf{R}_{k+1}(i, w) = \mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, w) \oplus \mathbf{R}_k(i, w)$$

But this is exactly how $\mathbf{R}_{k+1}(i, w)$ is computed in the algorithm.

Proof of Main Claim

Main Claim

$$\forall k : 1 \leq k \leq |V| \implies \forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, j)$$

Proof : By induction on k .

Base case: $S_1 = \{i\}$ and the claim is easy.

Induction: Assume that

$$\forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, j)$$

We must show that

$$\forall j \in S_{k+1} : \mathbf{R}_{k+1}(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_{k+1}} \mathbf{R}_{k+1}(i, q) \otimes \mathbf{A}(q, j)$$

Since $S_{k+1} = S_k \cup \{q_{k+1}\}$, this means we must show

- (1) $\forall j \in S_k : \mathbf{R}_{k+1}(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_{k+1}} \mathbf{R}_{k+1}(i, q) \otimes \mathbf{A}(q, j)$
- (2) $\mathbf{R}_{k+1}(i, q_{k+1}) = \mathbf{I}(i, q_{k+1}) \oplus \bigoplus_{q \in S_{k+1}} \mathbf{R}_{k+1}(i, q) \otimes \mathbf{A}(q, q_{k+1})$

By use Observation 1, showing (1) is the same as showing

$$\forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{I}(i, j) \oplus \bigoplus_{q \in S_{k+1}} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, j),$$

which is equivalent to

$$\forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{I}(i, j) \oplus (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, j)) \oplus \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, j)$$

By the induction hypothesis, this is equivalent to

$$\forall j \in S_k : \mathbf{R}_k(i, j) = \mathbf{R}_k(i, j) \oplus (\mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, j)),$$

Put another way,

$$\forall j \in S_k : \mathbf{R}_k(i, j) \leq \mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, j)$$

By observation 2 we know $\mathbf{R}_k(i, j) \leq \mathbf{R}_k(i, q_{k+1})$, and so

$$\mathbf{R}_k(i, j) \leq \mathbf{R}_k(i, q_{k+1}) \leq \mathbf{R}_k(i, q_{k+1}) \otimes \mathbf{A}(q_{k+1}, j)$$

by RA.

To show (2), we use Observation 1 and $\mathbf{I}(i, q_{k+1}) = \bar{0}$ to obtain

$$\mathbf{R}_k(i, q_{k+1}) = \bigoplus_{q \in S_{k+1}} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, q_{k+1})$$

which, since $\mathbf{A}(q_{k+1}, q_{k+1}) = \bar{0}$, is the same as

$$\mathbf{R}_k(i, q_{k+1}) = \bigoplus_{q \in S_k} \mathbf{R}_k(i, q) \otimes \mathbf{A}(q, q_{k+1})$$

This then follows directly from Observation 3.

Finding Left Local Solutions?

$$\mathbf{L} = (\mathbf{A} \otimes \mathbf{L}) \oplus \mathbf{I} \quad \Longleftrightarrow \quad \mathbf{L}^T = (\mathbf{L}^T \otimes^T \mathbf{A}^T) \oplus \mathbf{I}$$

$$\mathbf{R}^T = (\mathbf{A}^T \otimes^T \mathbf{R}^T) \oplus \mathbf{I} \quad \Longleftrightarrow \quad \mathbf{R} = (\mathbf{R} \otimes \mathbf{A}) \oplus \mathbf{I}$$

where

$$a \otimes^T b = b \otimes a$$

Replace $\mathbb{R}\mathbf{A}$ with $\mathbb{L}\mathbf{A}$,

$$\mathbb{L}\mathbf{A} : \forall a, b : a \leq b \otimes a$$